



The Price of Fixed Income Market Volatility (Springer Finance)

Antonio Mele, Yoshiki Obayashi

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Fixed income volatility and equity volatility evolve heterogeneously over time, co-moving disproportionately during periods of global imbalances and each reacting to events of different nature. While the methodology for options-based "model-free" pricing of equity volatility has been known for some time, little is known about analogous methodologies for pricing various fixed income volatilities.

This book fills this gap and provides a unified evaluation framework of fixed income volatility while dealing with disparate markets such as interest-rate swaps, government bonds, time-deposits and credit. It develops model-free, forward looking indexes of fixed-income volatility that match different quoting conventions across various markets, and uncovers subtle yet important pitfalls arising from naïve superimpositions of the standard equity volatility methodology when pricing various fixed income volatilities.

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